

<b>INFORMATION DISCLOSURE CITATION IN AN APPLICATION</b>  <b>(PTO-1449)</b>				ATTY. DOCKET NO. 286643.121US1		SERIAL NO. unassigned  <div style="font-size: 1.5em; margin-top: 10px;">10/620,444</div>	
				APPLICANT Nitzan MELAMED			
				FILING DATE herewith		GROUP 3691	
<b>U.S. PATENT DOCUMENTS</b>							
EXAMINER'S INITIALS	PATENT NO.	DATE	NAME	CLASS	SUBCLASS	FILING DATE	
SK	5,148,365	09/15/92	Dembo			08/15/89	
SK	5,819,238	10/06/98	Fernholz			12/13/96	
SK	6,021,397	02/01/00	Jones et al.			12/02/97	
SK	2002/0138386 A1	09/26/02	Maggioncalda et al.			07/12/01	
SK	6,493,682 B1	12/10/02	Horrigan et al.			09/15/99	
SK	2003/0069826 A1	04/10/03	Guidi et al.			06/20/01	
<b>FOREIGN PATENT DOCUMENTS</b>							
EXAMINER'S INITIALS	PATENT NO.	DATE	COUNTRY	CLASS	SUBCLASS	Translation	
						Yes	No
SK	WO 92/15064	09/03/92	WO			X	
SK	WO 00/57260	09/28/00	WO			X	
SK	WO 02/17120 A2	02/28/02	WO			X	
<b>OTHER ART (Including Author, Title, Date, Pertinent Pages, Etc.)</b>							
SK	Finnerty, John D. Summer 1993. "Interpreting SIGNs." <i>Financial Management</i> . Vol. 22, No. 2, pp. 34-47.						
SK	Sarwar, Ghulam. February 2001. "Is Volatility Risk for the British Pound Priced in U.S. Options Markets?" <i>Financial Review</i> . Vol. 36, No. 1, pp. 55-.						
SK	Ederington, Louis, and Wei Guan. Winter 2002. "Why Are Those Options Smiling?" <i>Journal of Derivatives</i> . Vol. 10, No. 2, pp. 9-34.						
SK	Chance, Don M., Raman Kumar, and Don Rich. Spring 2002. "European Option Pricing with Discrete Stochastic Dividends." <i>Journal of Derivatives</i> . Vol. 9, No. 3, pp. 39-45.						
EXAMINER	/Stefanos. Karmis/			DATE CONSIDERED 02/26/2007			

EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to Applicant.

